算法设计与分析(2025年春季学期) Network Flow

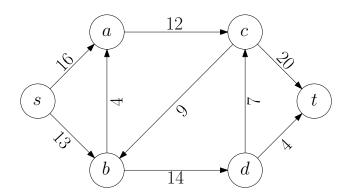
授课老师: 栗师南京大学计算机学院

Outline

- Network Flow
- Pord-Fulkerson Method
- 3 Correctness of Ford-Fulkerson's Method and Maximum Flow Minimum Cut Theorem
- Running Time of Ford-Fulkerson-Type Algorithm
 - Shortest Augmenting Path Algorithm
 - Capacity-Scaling Algorithm
- Bipartite Matching Problem
- 6 s-t Edge-Disjoint Paths Problem
- More Applications

Flow Network

- Abstraction of fluid flowing through edges
- ullet Digraph G=(V,E) with source $s\in V$ and sink $t\in V$
 - $\bullet \ \ \mathsf{No} \ \mathsf{edges} \ \mathsf{enter} \ s \\$
 - $\bullet \ \ \mathsf{No} \ \mathsf{edges} \ \mathsf{leave} \ t \\$
- Edge capacity $c_e \in \mathbb{R}_{>0}$ for every $e \in E$



Def. An *s*-*t* flow is a function $f: E \to \mathbb{R}$ such that

- for every $e \in E$: $0 \le f(e) \le c_e$ (capacity conditions)
- for every $v \in V \setminus \{s, t\}$:

$$\sum_{e \in \delta_{\mathrm{in}}(v)} f(e) = \sum_{e \in \delta_{\mathrm{out}}(v)} f(e). \qquad \text{ (conservation conditions)}$$

The value of a flow f is

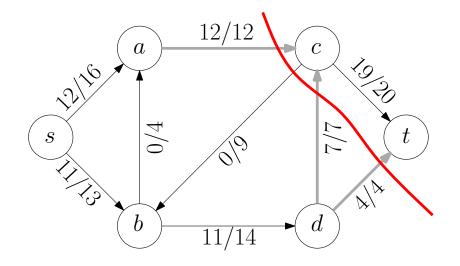
$$\mathsf{val}(f) := \sum_{e \in \delta_{\mathsf{out}}(s)} f(e).$$

Maximum Flow Problem

Input: directed network G = (V, E), capacity function $c: E \to \mathbb{R}_{>0}$, source $s \in V$ and sink $t \in V$

Output: an s-t flow f in G with the maximum val(f)

Maximum Flow Problem: Example



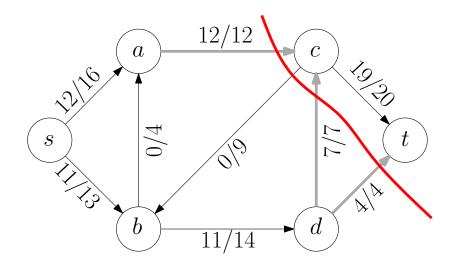
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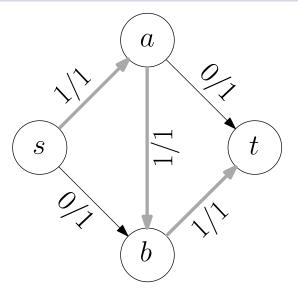
Greedy Algorithm

- Start with empty flow: f(e) = 0 for every $e \in E$
- ullet Define the residual capacity of e to be $c_e-f(e)$
- ullet Find an augmenting path: a path from s to t, where all edges have positive residual capacity
- Augment flow along the path as much as possible
- Repeat until we got stuck

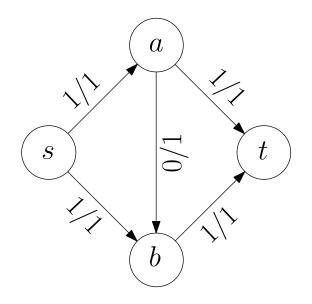
Greedy Algorithm: Example



Greedy Algorithm Does Not Always Give a Optimum Solution



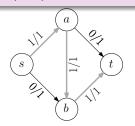
Fix the Issue: Allowing "Undo" Flow Sent



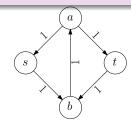
Assumption (u, v) and (v, u) are not both in E

Def. For a s-t flow f, the residual graph G_f of G=(V,E) w.r.t f contains:

- \bullet the vertex set V.
- for every $e=(u,v)\in E$ with $f(e)< c_e$, a forward edge e=(u,v), with residual capacity $c_f(e)=c_e-f(e)$,
- for every $e=(u,v)\in E$ with f(e)>0, a backward edge e'=(v,u), with residual capacity $c_f(e')=f(e)$.

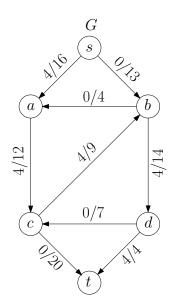


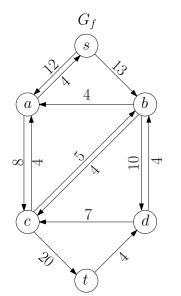
Original graph G and f



Residual Graph G_f

Residual Graph: One More Example





Agumenting Path

Augmenting the flow along a path P from s to t in G_f

```
Augment(P)
```

```
1: b \leftarrow \min_{e \in P} c_f(e)

2: for every (u, v) \in P do

3: if (u, v) is a forward edge then

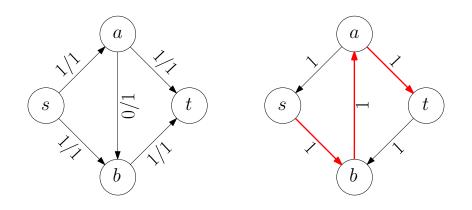
4: f(u, v) \leftarrow f(u, v) + b

5: else \triangleright (u, v) is a backward edge

6: f(v, u) \leftarrow f(v, u) - b

7: return f
```

Example for Augmenting Along a Path



Ford-Fulkerson's Method

Ford-Fulkerson(G, s, t, c)

```
1: let f(e) \leftarrow 0 for every e in G
```

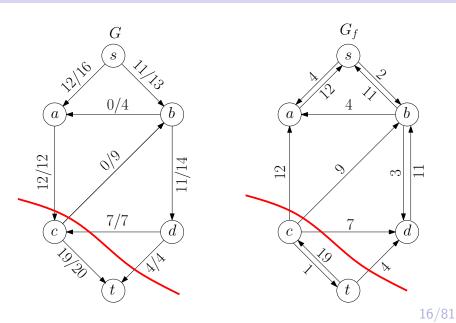
2: **while** there is a path from s to t in G_f do

3: let P be any simple path from s to t in G_f

4: $f \leftarrow \operatorname{augment}(f, P)$

5: **return** f

Ford-Fulkerson: Example



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- **1** The procedure augment (f, P) maintains the two conditions:
 - for every $e \in E$: $0 \le f(e) \le c_e$ (capacity conditions)
 - for every $v \in V \setminus \{s, t\}$:

$$\sum_{e \in \delta_{\mathsf{in}}(v)} f(e) = \sum_{e \in \delta_{\mathsf{out}}(v)} f(e). \tag{conservation conditions}$$

- ② When Ford-Fulkerson's Method terminates, val(f) is maximized
- Ford-Fulkerson's Method will terminate

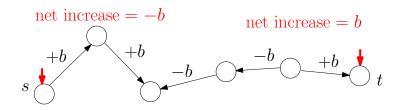
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- for every $v \in V \setminus \{s, t\}$:

$$\sum_{e \text{ into } v} f(e) = \sum_{e \text{ out of } v} f(e).$$
 (conservation conditions)



- for an edge e correspondent to a forward edge : $b < c_e f(e) \implies f(e) + b < c_e$
- for an edge e correspondent to a backward edge : $b \le f(e) \implies f(e) b \ge 0$

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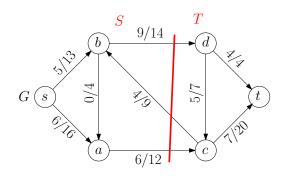
Def. An s-t cut of G = (V, E) is a pair $(S \subseteq V, T = V \setminus S)$ such that $s \in S$ and $t \in T$.

Def. The cut value of an s-t cut is

$$c(S,T) := \sum_{e=(u,v)\in E: u\in S, v\in T} c_e.$$

Def. Given an s-t flow f and an s-t cut (S,T), the net flow sent from S to T is

$$f(S,T) := \sum_{e = (u,v) \in E: u \in S, v \in T} f(e) - \sum_{e = (u,v) \in E: u \in T, v \in S} f(e).$$



$$c(S,T) = 14 + 12 = 26$$

$$f(S,T) = 9 + 6 - 4 = 11$$

Obs. $f(S,T) \leq c(S,T)$ s-t cut (S,T).

 $\textbf{Obs.} \quad f(S,T) = \mathsf{val}(f) \text{ for any } s\text{-}t \text{ flow } f \text{ and any } s\text{-}t \text{ cut } (S,T).$

 $\mathbf{Coro.} \qquad \mathrm{val}(f) \leq \min_{s\text{-}t \text{ cut } (S,T)} c(S,T) \text{ for every } s\text{-}t \text{ flow} f.$

$$\operatorname{val}(f) \leq \min_{s-t \ \operatorname{cut}\ (S,T)} c(S,T) \ \text{for every} \ s-t \ \operatorname{flow} f.$$

We will prove

Main Lemma The flow f found by the Ford-Fulkerson's Method satisfies

$$\operatorname{val}(f) = c(S, T)$$
 for some s - t cut (S, T) .

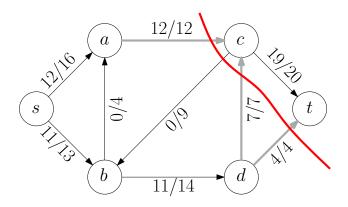
Corollary and Main Lemma implies

Maximum Flow Minimum Cut Theorem

$$\sup_{s\text{-}t \text{ flow } f} \operatorname{val}(f) = \min_{s\text{-}t \text{ cut } (S,T)} c(S,T).$$

Maximum Flow Minimum Cut Theorem

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Main Lemma The flow f found by the Ford-Fulkerson's Method satisfies

$$val(f) = c(S, T)$$
 for some s - t cut (S, T) .

Proof of Main Lemma.

- ullet When algorithm terminates, no path from s to t in G_f ,
- What can we say about G_f ?
- ullet There is a s-t cut (S,T), such that there are no edges from S to T
- For every $e=(u,v)\in E, u\in S, v\in T$, we have $f(e)=c_e$
- For every $e=(u,v)\in E, u\in T, v\in S$, we have f(e)=0
- Thus, $\operatorname{val}(f) = f(S,T) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) \sum_{e=(u,v) \in E, u \in T, v \in S} f(e) = \sum_{e=(u,v) \in E, u \in T, v \in S} f(e) = \sum_{e=(u,v) \in E, u \in T, v \in S} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in S, v \in T} f(e) = \sum_{e=(u,v) \in E, u \in T, v \in S} f(e) = \sum_{e=(u,v) \in E, u$

$$\sum_{e=(u,v)\in E, u\in S, v\in T} c_e = c(S,T).$$

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 - for every $e \in E$: $0 \le f(e) \le c_e$ (capacity conditions)
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- ② When Ford-Fulkerson's Method terminates, val(f) is maximized
- Ford-Fulkerson's Method will terminate

Ford-Fulkerson's Method will Terminate

Intuition:

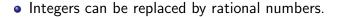
- In every iteration, we increase the flow value by some amount
- There is a maximum flow value
- So the algorithm will finally reach the maximum value

However, the algorithm may not terminate if some capacities are irrational numbers. ("Pathological cases")

Lemma Ford-Fulkerson's Method will terminate if all capacities are integers.

Proof.

- The maximum flow value is finite (not ∞).
- In every iteration, we increase the flow value by at least 1.
- So the algorithm will terminate.



- **1** The procedure augment (f, P) maintains the two conditions:
 - for every $e \in E$: $0 \le f(e) \le c_e$ (capacity conditions)
 - for every $v \in V \setminus \{s, t\}$:

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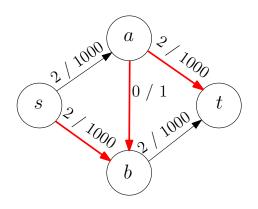
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Running time of the Generic Ford-Fulkerson's Algorithm

Ford-Fulkerson(G, s, t, c)

- 1: let $f(e) \leftarrow 0$ for every e in G
- 2: **while** there is a path from s to t in G_f do
 - let P be any simple path from s to t in G_f
- 4: $f \leftarrow \operatorname{augment}(f, P)$
- 5: **return** f
- O(m)-time for Steps 3 and 4 in each iteration
- Total time = $O(m) \times$ number of iterations
- Assume all capacities are integers, then algorithm may run up to ${\rm val}(f^*)$ iterations, where f^* is the optimum flow
- Total time = $O(m \cdot \mathsf{val}(f^*))$
 - Running time is "Pseudo-polynomial"

The Upper Bound on Running Time Is Tight!



Better choices for choosing augmentation paths:

- Choose the shortest augmentation path
- Choose the augmentation path with the largest bottleneck capacity

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Shortest Augmenting Path

```
shortest-augmenting-path (G, s, t, c)
```

```
1: let f(e) \leftarrow 0 for every e in G
```

2: while there is a path from s to t in G_f do

```
3: P \leftarrow \text{breadth-first-search}(G_f, s, t)
```

4: $f \leftarrow \operatorname{augment}(f, P)$

5: **return** f

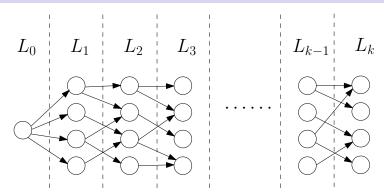
Due to [Dinitz 1970] and [Edmonds-Karp, 1970]

Running Time of Shortest Augmenting Path Algorithm

- **Lemma** 1. Throughout the algorithm, length of shortest path from s to t in G_f never decreases.
- 2. After at most m shortest path augmentations, the length of the shortest path from s to t in G_f strictly increases.
 - ullet Length of shortest path is between 1 and n-1
- Algorithm takes at most O(mn) iterations
- ullet Shortest path from s to t can be found in O(m) time using BFS

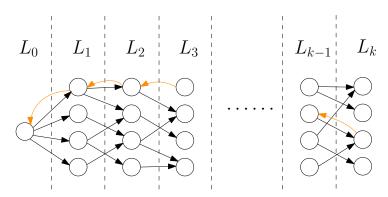
Theorem The shortest-augmenting-path algorithm runs in time $O(m^2n)$.

Proof of Lemma: Focus on G_f



- Divide V into levels: L_i contains the set of vertices v such that the length of shortest path from s to v in G_f is i
- Forth edges : edges from L_i to L_{i+1} for some i
- Side edges : edges from L_i to L_i for some i
- Back edges: edges from L_i to L_j for some i > j
- No jump edges: edges from L_i to L_j for $j \geq i+2$

Proof of Lemma: Focus on G_f



- Assuming $t \in L_k$, shortest $s \to t$ path uses k forth edges
- ullet After augmenting along the path, back edges will be added to G_f
- ullet One forth edge will be removed from G_f
- In O(m) iterations, there will be no paths from s to t of length k in G_f .

Improving the ${\cal O}(m^2n)$ Running Time for Shortest Path Augmentation Algorithm

- ullet For some networks, O(mn)-augmentations are necessary
- Idea for improved running time: reduce running time for each iteration
- Simple idea $\Rightarrow O(mn^2)$ [Dinic 1970]
- Dynamic Trees $\Rightarrow O(mn \log n)$ [Sleator-Tarjan 1983]

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Capacity-Scaling Algorithm

- ullet Idea: find the augment path from s to t with the largest bottleneck capacity
- ullet Assumption: Capacities are integers between 1 and C

capacity-scaling (G, s, t, c)

- 1: let $f(e) \leftarrow 0$ for every e in G
- 2: $\Delta \leftarrow$ largest power of 2 which is at most C
- 3: **while** $\Delta \geq 1$ do **do**
- 4: **while** there exists an augmenting path P with bottleneck capacity at least Δ **do**
- 5: $f \leftarrow \operatorname{augment}(f, P)$
- 6: $\Delta \leftarrow \Delta/2$
- 7: **return** f

Obs. The outer while loop repeats $1 + \lfloor \log_2 C \rfloor$ times.

Lemma At the beginning of Δ -scale phase, the value of the max-flow is at most $val(f) + 2m\Delta$.

- ullet Each augmentation increases the flow value by at least Δ
- ullet Thus, there are at most 2m augmentations for Δ -scale phase.

Theorem The number of augmentations in the scaling max-flow algorithm is at most $O(m \log C)$. The running time of the algorithm is $O(m^2 \log C)$.

Polynomial Time

Assume all capacities are integers between 1 and C.

Ford-Fulkerson	$O(m^2C)$	pseudo-polynomial
Capacity-scaling:	$O(m^2 \log C)$	weakly-polynomial
Shortest-Path-Augmenting:	$O(m^2n)$	strongly-polynomial

• Polynomial : weakly-polynomial and strongly-polynomial

Brief History

Algorithm	Year	Time	Description
Ford-Fulkerson	1956	O(mf)	Ford-Fulkerson Method.
Edmonds-Karp	1972	$O(nm^2)$	Shortest Augmenting Paths
Dinic	1970	$O(n^2m)$	SAP with blocking Flows
Goldberg-Tarjan	1988	$O(n^3)$	Generic Push-Relabel
Goldberg-Tarjan	1988	$O(n^2\sqrt{m})$	PR using highest-label nodes
Chen et al.	2022	$O(m^{1+o(1)})$	LP-solver, dynamic algorithms
Ford-Fulkerson Edmonds-Karp Dinic Goldberg-Tarjan Goldberg-Tarjan	1972 1970 1988 1988	$O(nm^2)$ $O(n^2m)$ $O(n^3)$	Ford-Fulkerson Method. Shortest Augmenting Paths SAP with blocking Flows Generic Push-Relabel PR using highest-label nodes

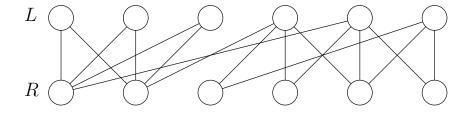
• Chen et al. [Chen-Kyng-Liu-Peng-Gutenberg-Sachdeva, 2022].

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Bipartite Graphs

Def. A graph G=(V,E) is bipartite if the vertices V can be partitioned into two subsets L and R such that every edge in E is between a vertex in L and a vertex in R.

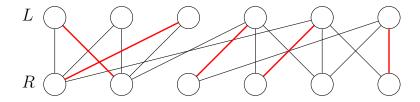


Def. Given a bipartite graph $G=(L\cup R,E)$, a matching in G is a set $M\subseteq E$ of edges such that every vertex in V is an endpoint of at most one edge in M.

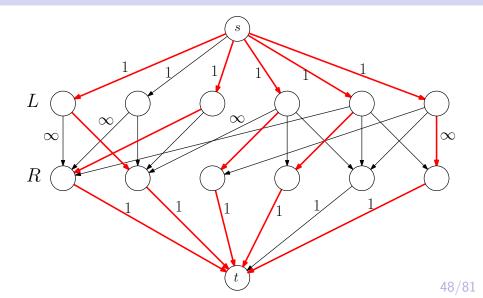
Maximum Bipartite Matching Problem

Input: bipartite graph $G = (L \cup R, E)$

Output: a matching M in G of the maximum size



Reduce Maximum Bipartite Matching to Maximum Flow Problem



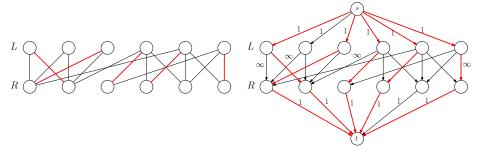
Reduce Maximum Bipartite Matching to Maximum Flow Problem

- Create a digraph $G' = (L \cup R \cup \{s,t\}, E')$ with capacity $c: E' \to \mathbb{R}_{\geq 0}$:
 - ullet Add a source s and a sink t
 - Add an edge from s to each vertex $u \in L$ of capacity 1
 - Add an edge from each vertex $v \in R$ to t of capacity 1
 - Direct all edges in E from L to R, and assign ∞ capacity (or capacity 1) to them
- ullet Compute the maximum flow from s to t in G'
- The maximum flow gives a matching
- Running time:
 - Ford-Fulkerson: $O(m \times \max \text{ flow value}) = O(mn)$.
 - ullet Hopcroft-Karp: $O(mn^{1/2})$ time

Lemma Size of max matching = value of max flow in G'

Proof. \leq .

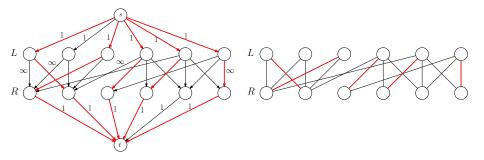
Given a maximum matching $M\subseteq E$, send a flow along each edge $e\in M$ and thus we have a flow of value |M|.



Lemma Size of max matching = value of max flow in G'

Proof. >.

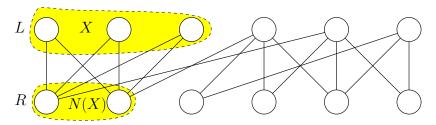
- ullet The maximum flow f in G' is integral since all capacities are integral
- Let M to be the set of edges e from L to R with f(e) = 1
- ullet M is a matching of size that equals to the flow value



Perfect Matching

Def. Given a bipartite graph $G=(L\cup R,E)$ with |L|=|R|, a perfect matching M of G is a matching such that every vertex $v\in L\cup R$ participates in exactly one edge in M.

Assuming |L| = |R| = n, when does $G = (L \cup R, E)$ not have a perfect matching?



- For $X \subseteq L$, define $N(X) = \{v \in R : \exists u \in X, (u, v) \in E\}$
- |N(X)| < X for some $X \subseteq L \implies$ no perfect matching

Hall's Theorem Let $G=(L\cup R,E)$ be a bipartite graph with |L|=|R|. Then G has a perfect matching if and only if $|N(X)|\geq |X|$ for every $X\subseteq L$.

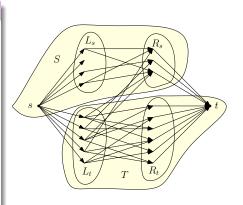
Proof. \Longrightarrow .

If G has a perfect matching, then vertices matched to $X\subseteq N(X)$; thus $|N(X)|\geq |X|$.

Hall's Theorem Let $G=(L\cup R,E)$ be a bipartite graph with |L|=|R|. Then G has a perfect matching if and only if $|N(X)|\geq |X|$ for every $X\subseteq L$.

Proof. ←.

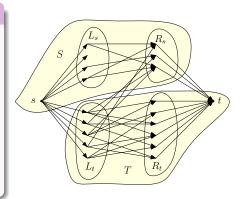
- Contrapositive: if no perfect matching, then $\exists X \subseteq L, |N(X)| < |X|$
- Consider the network flow instance
- There is a s-t cut (S,T) of value at most n-1
- Define L_s, L_t, R_s, R_t as in figure



Hall's Theorem Let $G = (L \cup R, E)$ be a bipartite graph with |L| = |R|. Then G has a perfect matching if and only if |N(X)| > |X| for every $X \subseteq L$.

Proof. ← .

- Contrapositive: if no perfect matching, then $\exists X \subset L, |N(X)| < |X|$
- No edges from L_s to R_t , since their capacities are ∞
- $c(S,T) = |L_t| + |R_s| < n$
- $|N(L_s)| < |R_s| < n |L_t| =$ $|L_s|$.



Outline

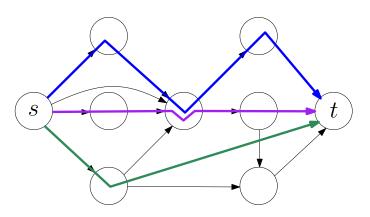
- Network Flow
- Ford-Fulkerson Method
- 3 Correctness of Ford-Fulkerson's Method and Maximum Flow Minimum Cut Theorem
- 4 Running Time of Ford-Fulkerson-Type Algorithm
 - Shortest Augmenting Path Algorithm
 - Capacity-Scaling Algorithm
- Bipartite Matching Problem
- 6 s-t Edge-Disjoint Paths Problem
- More Applications

s-t Edge Disjoint Paths

Input: a directed (or undirected) graph G=(V,E) and $s,t\in V$

Output: the maximum number of edge-disjoint paths from s to t in

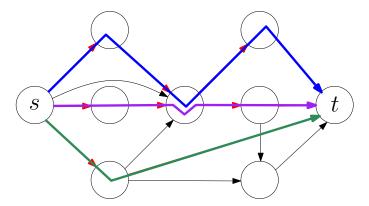
G



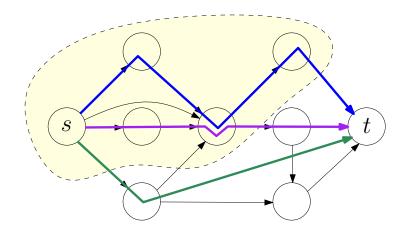
- Solving the maximum flow problem, where all capacities are 1
- All flow values are integral (i.e, either 0 or 1)

From flow to disjoint paths

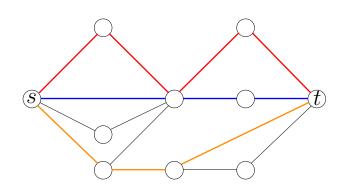
- ullet find an arbitrary s o t path where all edges have flow value 1
- ullet change the flow values of the path to 0 and repeat



Theorem The maximum number of edge disjoint paths from s to t equals the minimum value of an s-t cut (S,T).



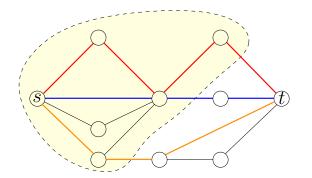
s-t Edge Disjoint Paths in Undirected Graphs



- ullet an undirected edge o two anti-parallel directed edges.
- ullet Solving the s-t maximum flow problem in the directed graph
- Convert the flow to paths
- Issue: both e = (u, v) and e' = (v, u) are used
- Fix: if this happens we change f(e) = f(e') = 0

Menger's Theorem

Menger's Theorem In an undirected graph, the maximum number of edge-disjoint paths between s to t is equal to the minimum number of edges whose removal disconnects s and t.



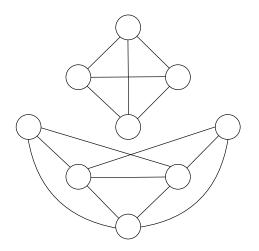
s-t connectivity measures how well s and t are connected.

Global Min-Cut Problem

Input: a connected graph G = (V, E)

Output: the minimum number of edges whose removal will

disconnect G



Solving Global Min-Cut Using Maximum Flow

- 1: let G' be the directed graph obtained from G by replacing every edge with two anti-parallel edges
- 2: **for** every pair $s \neq t$ of vertices **do**
- 3: obtain the minimum cut separating s and t in G, by solving the maximum flow instance with graph G', source s and sink t
- 4: output the smallest minimum cut we found
- Need to solve $\Theta(n^2)$ maximum flow instances
- Can we do better?
- ullet Yes. We can fix s. We only need to enumerate t

Outline

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Extension of Network Flow: Circulation Problem

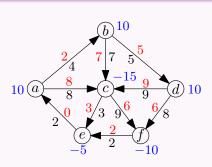
Input: A digraph G=(V,E) capacities $c\in\mathbb{Z}_{\geq 0}^E$ supply vector $d\in\mathbb{Z}^V$ with $\sum_{v\in V}d_v=0$

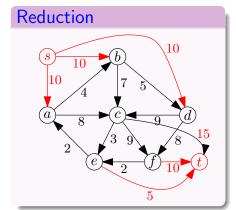
Output: whether there exists $f: E \to \mathbb{Z}_{\geq 0}$ s.t.

$$\sum_{e \in \delta^{\text{out}}(v)} f(e) - \sum_{e \in \delta^{\text{in}}(v)} f(e) = d_v \qquad \forall v \in V$$
$$0 \le f(e) \le c_e \qquad \forall e \in E$$

- ullet d_v denotes the net supply of a good
- $d_v > 0$: there is a supply of d_v at v
- $d_v < 0$: there is a demand of $-d_v$ at v
- problem: whether we can match the supplies and demands without violating capacity constraints







Reduction to maximum flow

- ullet add a super-source s and a super-sink t to network
- for every $v \in V$ with $d_v > 0$: add edge (s, v) of capacity d_v
- for every $v \in V$ with $d_v < 0$: add edge (v,t) of capacity $-d_v$
- check if maximum flow has value $\sum_{v:d_v>0} d_v$

- $d(S) := \sum_{v \in S} d_v, \forall S \subseteq V.$
- $c(S, V \setminus S) := \sum_{(u,v) \in E: u \in S, v \notin S} c_{(u,v)}$.

Lemma The instance is feasible if and only if for every $S \subseteq V$, $d(S) \le c(S, V \setminus S)$.

Proof of "only if" direction.

- if for some $S \subseteq V$, $c(S, V \setminus S) < d(S)$, then the demand in S can not be sent out of S.
- It remains to consider the "if" direction

Proof of "if" Direction

Lemma The instance is feasible if and only if for every $S\subseteq V$, $d(S)\leq c(S,V\setminus S).$

- $\begin{tabular}{ll} \bullet & {\it assume instance is infeasible:} \\ {\it max-flow} & < d(A) \\ \end{tabular}$
- $A := \{ v \in V : d_v > 0 \}$
- $B := \{ v \in V : d_v < 0 \}$
- $(S \ni s, T \ni t)$: min-cut

$$d(T \cap A) + |d(S \cap B)| + c(S \setminus \{s\}, T \setminus \{t\}) < d(A)$$

$$d(T \cap A) - d(S \cap B) + c(S \setminus \{s\}, T \setminus \{t\}) < d(A)$$

$$c(S \setminus \{s\}, T \setminus \{t\}) < d(S \cap A) + d(S \cap B) = d(S \setminus \{s\})$$

• Define $S' = S \setminus \{s\}: d(S') > c(S', V \setminus S').$



Circulation Problem with Capacity Lower Bounds

Input: A digraph G=(V,E) capacities $c\in\mathbb{Z}_{\geq 0}^E$ capacity lower bounds $l\in\mathbb{Z}_{\geq 0}^E$, $0\leq l_e\leq c_e$ supply vector $d\in\mathbb{Z}^V$ with $\sum_{v\in V}d_v=0$

Output: whether there exists $f: E \to \mathbb{Z}_{\geq 0}$ s.t.

$$\sum_{e \in \delta^{\text{out}}(v)} f(e) - \sum_{e \in \delta^{\text{in}}(v)} f(e) = d_v \qquad \forall v \in V$$

$$\frac{\mathbf{l}_e}{\mathbf{l}_e} \le f(e) \le c_e \qquad \forall e \in E$$

Removing Capacity Lower Bounds

handling
$$e = (u, v)$$
 with $l_e > 0$

- $d'_u \leftarrow d_u l_e$
- $d'_v \leftarrow d_v + l_e$
- $c'_e \leftarrow c_e l_e$
- $l'_e \leftarrow 0$
- in old instance: flow is $f(e) \in [l_e, c_e] \implies f(e) l_e \in [0, c_e l_e]$
- in new instance: flow is $f(e) l_e \in [0, c'_e]$

Survey Design

Input: integers $n,k\geq 1$ and $E\subseteq [n]\times [k]$ integers $0\leq c_i\leq c_i', \forall i\in [n]$ integers $0\leq p_j\leq p_j', \forall j\in [k]$

Output: $E' \subseteq E$ s.t.

$$c_i \le |\{j \in [k] : (i,j) \in E'\}| \le c_i', \qquad \forall i \in [n]$$

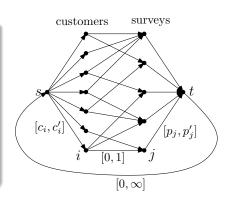
$$p_j \le |\{i \in [m] : (i,j) \in E'\}| \le p'_j, \quad \forall j \in [k]$$

Background

- [n]: customers, [k]:products
- $ij \in E$: customer i purchased product j and can do a survey
- ullet every customer i needs to do between c_i and c_i' surveys
- ullet every product j needs to collect between p_j and p_j' surveys

Reduction to Circulation

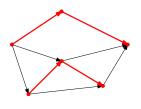
- vertices $\{s,t\} \uplus [n] \uplus [k]$,
- $(i,j) \in E$: (i,j) with bounds [0,1]
- $\forall i$: (s, i) with bounds $[c_i, c'_i]$
- ullet $\forall j \colon (j,t)$ with bounds $[p_j,p_i']$
- $\bullet \ (t,s)$ with bounds $[0,\infty]$



Airline Scheduling

Input: a DAG G = (V, E)

vertices



Background

- vertex : a flight
- edge (u, v): an aircraft that serves u can serve v immediately
- goal: minimize the number of aircrafts

Reduction to the Circulation Problem

- split v into $(v_{\mathsf{in}}, v_{\mathsf{out}})$
- add s, and $(s, v_{in}), \forall v$
- ullet add t, and $(v_{\mathsf{out}},t), \forall v$
- set lower and upper bounds
- add $t \to s$ of capacity k
- find minimum k s.t. instance is feasible

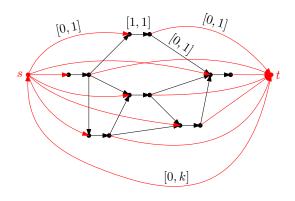


Image Segmentation

Input: A graph G = (V, E), with edge costs $c \in \mathbb{Z}_{\geq 0}^E$ two reward vectors $a, b \in \mathbb{Z}_{\geq 0}^V$

Output: a cut (A, B) of G so as to maximize

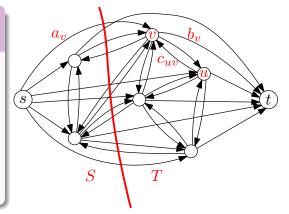
$$\sum_{v \in A} a_v + \sum_{v \in B} b_v - \sum_{(u,v) \in E: |\{u,v\} \cap A| = 1} c_{(u,v)}$$

Background

- a_v : the likelihood of v being a foreground pixel
- b_v : the likelihood of v being a background pixel
- $c_{(u,v)}$: the penalty for separating u and v
- need to maximize total reward total penalty

Reduction to Network Flow

- replace (u, v) with two anti-parallel arcs
- add source s and arcs $(s, v), \forall v$
- add sink t and arcs $(v,t), \forall v$
- set capacities



• The cut value of
$$(S = \{s\} \cup A, \{t\} \cup B)$$
 is

$$\sum_{v \in B} a_v + \sum_{v \in A} b_v + \sum_{(u,v) \in E: |\{u,v\} \cap A| = 1} c_{(u,v)}$$

$$= \sum_{v \in V} (a_v + b_v) - \left(\sum_{v \in A} a_v + \sum_{v \in B} b_v - \sum_{(u,v) \in E: |\{u,v\} \cap A| = 1} c_{(u,v)}\right)$$

• The cut value of $(S = \{s\} \cup A, \{t\} \cup B)$ is

$$\begin{split} &\sum_{v \in V} (a_v + b_v) - \Big(\sum_{v \in A} a_v + \sum_{v \in B} b_v - \sum_{(u,v) \in E: |\{u,v\} \cap A| = 1} c_{(u,v)}\Big) \\ &= \sum_{v \in V} (a_v + b_v) - \Big(\text{objective of } (A,B)\Big) \end{split}$$

• So, maximizing the objective of (A,B) is equivalent to minimizing the cut value.

Project Selection

Input: A DAG G = (V, E)

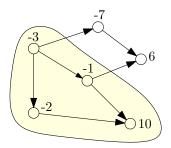
revenue on vertices: $p \in \mathbb{Z}^V$; p_v 's could be negative.

Output: A set $B \subseteq V$ satisfying the precedence constraints:

$$v \in B \implies u \in B, \quad \forall (u, v) \in E$$

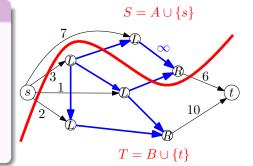
Motivation

- Motivation: $(u, v) \in E$: u is a prerequisite of v, to select v, we must select u
- Goal: maximize the revenue subject to the precedence constraint.



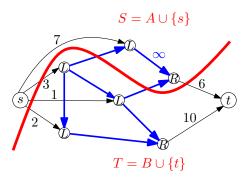
Reduction

- ullet add source s and sink t
- $p_v < 0$: (s, v) of capacity $-p_v$
- $p_v > 0$: (v, t) of capacity p_v
- $L = \{v : p_v < 0\}$
- $R = \{v : p_v > 0\}.$
- ullet precedence edges: ∞ capacity



- $\bullet \ \, \mathsf{min\text{-}cut} \, \left(S = \{s\} \cup A, T = \{t\} \cup B \right)$
- no ∞ -capacity edges from A to B
- cut value is

$$\sum_{v \in B \cap L} (-p_v) + \sum_{v \in A \cap R} p_v = -\sum_{v \in B \cap L} p_v - \sum_{v \in B \cap R} p_v + \sum_{v \in R} p_v$$
$$= \sum_{v \in B \cap L} p_v - \sum_{v \in A \cap R} p_v$$



- B is a valid solution $\iff c(S,T) \neq \infty$
- when B is valid, $c(S,T) = \sum_{v \in R} p_v \sum_{v \in B} p_v$
- so, to maximize $\sum_{v \in B} p_v$, we need to minimize c(S,T).

More Applications

- Graph orientation
- maximum independent set (and minimum vertex cover) in a bipartite graph
- • •